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$P(B|A) = \frac{P(A|B)P(B)}{P(A)}$  Thus,  
the probability of B given A is the  
probability of A given B, times the  
probability of B divided by the  
probability of A. This formula is not  
appropriate if  $P(A)=0$ , that is if A is an  
event which cannot happen. An  
example of the use of Bayes '  
theorem is given below.

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Health Knowledge

Readers with a solid background in  
measure theory can skip Sections 1.4,  
1.5, and 1.7, which were previously

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part of the appendix. 1.1 Probability Spaces Here and throughout the book, terms being defined are set in boldface. We begin with the most basic quantity. A probability space is a triple  $(\Omega, \mathcal{F}, P)$  where

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1.1 Probability Spaces Here and throughout the book, terms being defined are set in boldface. We begin with the most basic quantity. A probability space is a triple  $(\Omega, \mathcal{F}, P)$  where  $\Omega$  is a set of “outcomes,”  $\mathcal{F}$  is a set of “events ...

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## Rick Durrett's Home Page

The fourth edition of probability, random variables and stochastic processes has been updated significantly from the previous edition, and it now includes co-author S. Unnikrishna Pillai of Polytechnic University. The book is intended for a senior/graduate level course in probability and is aimed at students in electrical engineering, math, and physics departments.

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